Statistics 36-756: Advanced Statistics II

Syllabus: Fall, 2006

Instructor:  Stephen E. Fienberg
            132G Baker Hall
            Telephone: 8-2723
            e-mail: fienberg@stat.cmu.edu
            Webpage URL: http://www.stat.cmu.edu/~fienberg/stat36-756-06.html

Scheduled Class Meetings: Tuesday and Thursday, 10:30am to 11:50am, BH 232Q

Goals:

- To consider major topics from statistical theory and the foundations of inference not covered in Statistics 36-756: Advanced Statistics I, such as exchangeability, the axiomatic foundation of subjective probability, Bayesian decision theory.
- To gain an appreciation of the historical development of the theory of statistics.
- To introduce selected domains of statistics involving special mathematical tools and foundations such as causation and graphical models.
- To develop skills for reading and extracting information from major statistical journals.

Lectures and Participation Plan:

Each class meeting will be led by me or a student and will be based on a selected topic tied to one of the recommended texts or published papers, assigned in advance. Everyone will be expected to read the assign materials in advance of class so that we can focus more on discussions rather and get away from a strictly lecture format.

I plan to present material for the first several weeks, largely from Schervish’s book and then move fairly quickly to student-led presentations. Every student attending class, whether for credit or not, will be asked to lead at least two class discussions.

After the first couple of lectures, I will prepare a list of topics and papers for students to choose from for their presentations.

Recommended Text:

Suggested Reading to be Drawn From: